Lab Manual

for

Linear Algebra

by

Jim Hefferon

Cover: my Chocolate Lab, Suzy.

Preface

This collection supplements the text *Linear Algebra*[1] with a number of explorations that help students solidify and extend their understanding of the subject, using the mathematical software Sage.[2]

Naturally the text presents its material using examples and practice problems that are small-sized and have manageable numbers: an assignment to multiply a pair of three by three matrices of small integers will build intuition, whereas asking students to do that same by-hand question with twenty by twenty matrices of ten decimal place numbers would be badgering. (And, even more worrisome, having students focus their intellectual energy on calculations instead of directing their attention to the ideas and proofs misleads them as to what the subject is about.)

However, mathematical software can mitigate this by extending the reach of what is reasonable to bigger systems, harder numbers, and computations that — while too much to do by hand — yield interesting information when they are done by a machine. For instance, an advantage of learning how to handle these tougher computations is that they are more like the ones that appear when students apply Linear Algebra to other subjects. Another advantage is that students see new ideas such as runtime growth measures.

Well then, why not teach straight from the computer system?

A major goal of any undergraduate Mathematics program is to over time move students toward a higher-level, more abstract, grasp of the subject. For instance, Calculus classes work on elaborate computations while later courses spend more effort on concepts and proofs, leaving less for the details of calculations. The text *Linear Algebra* fits into this development process. To develop a higher-level understanding of the material we want to keep the focus on vector spaces and linear maps. In the text's exposition the computations are a way to develop that understanding, not the main point. Some instructors may find that for their students this work is best left aside altogether, keeping a tight focus on the core material, while other instructors have students who will benefit from the increased reach that the software provides. This manual gives teachers the freedom to make the choice that suits their class.

Why Sage?

Sage is a very powerful mathematical software systems but so are many others. This manual uses it because it is Free[3] and Open Source[4] software.

[1] The text's home page http://joshua.smcvt.edu/linearalgebra has the PDF, the ancillary materials, and the LaTeX source. [2] See http://www.sagemath.org for the software and documentation. [3] The Free Software Foundation page http://www.gnu.org/philosophy/free-sw.html gives background and a definition. [4] See http://opensource.org/osd.html for a definition.

In *Open Source Mathematical Software* [Joyner and Stein, 2007][1] the authors argue that for Mathematics the best way forward is to use software that is Open Source.

> Suppose Jane is a well-known mathematician who announces she has proved a theorem. We probably will believe her, but she knows that she will be required to produce a proof if requested. However, suppose now Jane says a theorem is true based partly on the results of software. The closest we can reasonably hope to get to a rigorous proof (without new ideas) is the open inspection and ability to use all the computer code on which the result depends. If the program is proprietary, this is not possible. We have every right to be distrustful, not only due to a vague distrust of computers but because even the best programmers regularly make mistakes.
>
> If one reads the proof of Jane's theorem in hopes of extending her ideas or applying them in a new context, it is limiting to not have access to the inner workings of the software on which Jane's result builds.

Professionals choose their tools by balancing many factors but this argument is persuasive. This manual uses Sage because it is very capable, including at Linear Algebra, because students can learn a great deal from it, and because it is Free.

This manual

This is Free. Get the latest version from http://joshua.smcvt.edu/linearalgebra. Also see that page for the license details and for the LaTeX source, including this manual.

I am glad to hear suggestions or corrections, especially from instructors who have class-tested the material. My contact information is on the same page.

The Sage output in this manual was generated automatically so it is sure to be accurate, except that I have (automatically) edited a few lines for length. My Sage identifies itself in this way.

```
'Sage Version 5.2, Release Date: 2012-07-25'
```

Acknowledgements

I am glad for this chance to thank the Sage Development Team for their work. In particular, without [Sage Development Team, 2012b] this manual would not have happened. I am glad also for the chance to mention [Beezer, 2011] as an inspiration.

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2012-Sep-10

[1] See http://www.ams.org/notices/200710/tx071001279p.pdf for the full text.

Contents

Geometry of Linear Maps

Sage can illustrate the geometric effect of linear maps. Here we focus on transformations of the plane $\mathbb{R}^2$.

Lines map to lines

The pictures in this chapter are based on the observation that under a linear map, the image of a line in the domain is a line in the range.

We first verify that. Consider a domain space $\mathbb{R}^d$ and codomain space $\mathbb{R}^c$, along with the linear map h. We get a line in the domain by fixing a vector of slopes $\vec{m} \in \mathbb{R}^d$ and a vector of offsets from the origin $\vec{b} \in \mathbb{R}^d$, and then considering the set $\ell = \{\vec{v} = \vec{m} \cdot s + \vec{b} \;\big|\; s \in \mathbb{R}\}$. The image of ℓ is the set $h(\ell) = \{h(\vec{m} \cdot s + \vec{b}) \;\big|\; s \in \mathbb{R}\} = \{h(\vec{m}) \cdot s + h(\vec{b}) \;\big|\; s \in \mathbb{R}\}$. This is a line in the codomain $\mathbb{R}^c$ with the vector of slopes $h(\vec{m})$ and the vector of offsets $h(\vec{b})$.

For example, consider the transformation $t\colon \mathbb{R}^2 \to \mathbb{R}^2$ that rotates vectors counterclockwise by $\pi/6$ radians.

$$\mathrm{Rep}_{E_2,E_2}(t) = \begin{pmatrix} \cos(\pi/6) & \sin(\pi/6) \\ -\sin(\pi/6) & \cos(\pi/6) \end{pmatrix} = \begin{pmatrix} \sqrt{3}/2 & 1/2 \\ -1/2 & \sqrt{3}/2 \end{pmatrix}$$

Also consider the line $y = 3x + 2$, described here as a set of vectors.

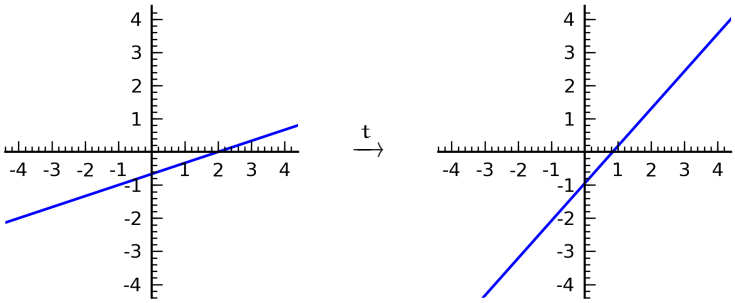
$$\ell = \{ \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 3 \\ 1 \end{pmatrix} \cdot s + \begin{pmatrix} 2 \\ 0 \end{pmatrix} \;\big|\; s \in \mathbb{R}\}$$

That line when rotated by t is this set.

$$t(\ell) = \{ \begin{pmatrix} x \\ y \end{pmatrix} = \tfrac{1}{2} \begin{pmatrix} 3\sqrt{3} - 1 \\ 3 + \sqrt{3} \end{pmatrix} \cdot s + \begin{pmatrix} \sqrt{3} \\ 1 \end{pmatrix} \;\big|\; s \in \mathbb{R}\}$$

```
sage: s = var('s')
sage: plot.options['figsize'] = 2.5
sage: plot.options['axes_pad'] = 0.05
sage: plot.options['fontsize'] = 7
sage: plot.options['dpi'] = 500
sage: plot.options['aspect_ratio'] = 1
sage: ell = parametric_plot((3*s+2,1*s), (s, -10, 10))
sage: ell.set_axes_range(-4, 4, -4, 4)
sage: ell.save("sageoutput/plot_action0.png", fontsize=7)
```

```
sage: t_x(s) = ((3*sqrt(3)-1)/2)*s+sqrt(3)
sage: t_y(s) = ((3+sqrt(3))/2)*s+1
sage: t_ell = parametric_plot((t_x(s), t_y(s)), (s, -10, 10))
sage: t_ell.set_axes_range(-4, 4, -4, 4)
sage: t_ell.save("sageoutput/plot_action0a.png", fontsize=7)
```



(The limits of 10 and -10 on the parameter s are arbitrary, just chosen to be large enough that the line segment covers the entire domain and codomain intervals shown, from -4 to 4.)

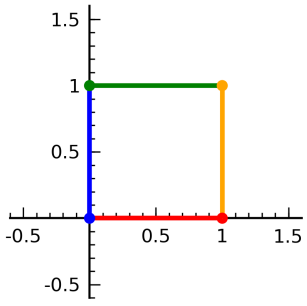
So lines map to lines.

$$\{\vec{v} = \vec{m}\cdot s + \vec{b} \;\big|\; s \in \mathbb{R}\} \quad\longrightarrow\quad \{h(\vec{m})\cdot s + h(\vec{b}) \;\big|\; s \in \mathbb{R}\}$$

We'll note also that lines through the origin map to lines through the origin: if $\vec{b} = \vec{0}$ then $h(\vec{b})$ is $\vec{0}$, since any linear map sends the zero vector in the domain to the zero vector in the codomain.

The unit square

We first illustrate the effect of transformations $t\colon \mathbb{R}^2 \to \mathbb{R}^2$ by applying them to this unit square.



That picture was generated by this Sage code.

```
sage: load "plot_action.sage"
sage: p = plot_square_action(1,0,0,1)
sage: p.set_axes_range(-0.5, 1.5, -0.5, 1.5)
sage: p.save("sageoutput/plot_action1.png")
```

The `plot_square_action(a, b, c, d)` call shows the effect on the square of this matrix.

$$\mathrm{Rep}_{E_2,E_2}(t) = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

The Sage code above uses the identity matrix so it plots the square unchanged.

The code for `plot_square_action` is at the end of this chapter but it is easy with the observation above that linear maps send lines to lines. The routine finds the effect of the map

$$(x \quad y)\begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

on the four corners of the square

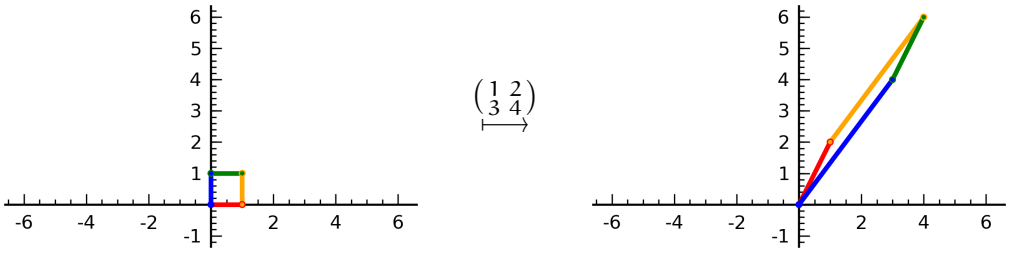
$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} \overset{t}{\longmapsto} \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad \begin{pmatrix} 1 \\ 0 \end{pmatrix} \overset{t}{\longmapsto} \begin{pmatrix} a \\ b \end{pmatrix} \quad \begin{pmatrix} 1 \\ 1 \end{pmatrix} \overset{t}{\longmapsto} \begin{pmatrix} a+c \\ b+d \end{pmatrix} \quad \begin{pmatrix} 0 \\ 1 \end{pmatrix} \overset{t}{\longmapsto} \begin{pmatrix} c \\ d \end{pmatrix}$$

and plots four line segments.

For example, this code

```
sage: load "plot_action.sage"
sage: q = plot_square_action(1,0,0,1)
sage: q.set_axes_range(-6, 6, -1, 6)
sage: q.save("sageoutput/plot_action2.png")
sage: p = plot_square_action(1,2,3,4)
sage: p.set_axes_range(-6, 6, -1, 6)
sage: p.save("sageoutput/plot_action2a.png")
```

generates these two pictures showing the effect of the matrix.[1]



The colors are there to show that transformations can change orientations. Suppose that we take the colors in their natural order of red, orange, green, and blue. Then the domain square is a counterclockwise shape, while the transformed square is clockwise.

Factoring matrices Recall that the row operations of Gauss's Method can be done with matrix multiplication. For instance, multiplication from the left by this matrix has the effect of the row operation $2\rho_1 + \rho_2$.

$$\begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}\begin{pmatrix} 3 & 1 & 4 \\ -6 & 1 & -8 \\ 0 & -3 & 2 \end{pmatrix} = \begin{pmatrix} 3 & 1 & 4 \\ 0 & 3 & 0 \\ 0 & -3 & 2 \end{pmatrix}$$

Thus, assuming that we don't need any row swaps, we can follow the Gauss's Method steps to bring a matrix to echelon form with a sequence of left multiplications. Here we tack on an additional matrix to perform $-\rho_2 + \rho_3$ and produce echelon form.

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix}\begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}\begin{pmatrix} 3 & 1 & 4 \\ -6 & 1 & -8 \\ 0 & -3 & 2 \end{pmatrix} = \begin{pmatrix} 3 & 1 & 4 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix} \qquad (*)$$

[1] The remaining examples in this chapter omit the fiddly lines that load, save, set the axis ranges, etc.

When the book first covered Gauss's method, the operations involved using a row to work on a row below it. Matrices that perform those operations are *lower triangular* since all of their nonzero entries are in the lower left. Matrices with all of their nonzero entries in the upper right are *upper triangular*. The echelon form matrix in $(*)$ above is upper triangular.

We can perform column operations that are just like the row operations to eliminate entries in the above matrix. Here we take $-1/3$ times the first column and add to the second column.

$$\begin{pmatrix} 3 & 1 & 4 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 & -1/3 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 0 & 4 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

We now add $-4/3$ times the first column to the third column, to finish with a diagonal matrix.

$$\begin{pmatrix} 3 & 1 & 4 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 & -4/3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

Thus, where there are no swaps needed, we can write this equation involving matrices.

$$L_1 L_2 \cdots L_k \cdot A \cdot U_1 U_2 \cdot U_r = D$$

where D is diagonal, the L_i are lower-triangular row operation matrices, and the U_j are upper-tirangular column operation matrices.

Now, we are interested in transformations of real space so we assume all matrices are square. All of the row operations can be undone (for instance, $2\rho_1 + \rho_2$ is undone with $-2\rho_1 + \rho_2$), so each of those lower triangular matrices has a lower-triangular inverse. $A \cdot U_1 U_2 \cdots U_r = L_k^{-1} \cdots L_1^{-1} D$. Likewise, each of the upper-triangular matrices has an inverse and it is upper-triangular. Hence, if no swaps are required in Gauss's Method reduction of A then we have this factorization $A = L_k^{-1} \cdots L_1^{-1} \cdot D \cdot U_r^{-1} \cdots U_1^{-1}$. To ensure that no swaps are required we can pre-swap with a permutation matrix.

$$P \cdot A = L_k^{-1} \cdots L_1^{-1} \cdot D \cdot U_r^{-1} \cdots U_1^{-1} \qquad (**)$$

The product of the L's is lower-triangular and the product of the U's is upper-triangular so this result is often known as $PA = LDU$. However, we'll leave the L's and U's uncombined.

Recall that any matrix T factors as $H = PBQ$, where P and Q are nonsingular and B is a partial-identity matrix. Recall also that nonsingular matrices factor into elementary matrices $PBQ = T_n T_{n-1} \cdots T_j B T_{j-1} \cdots T_1$, which are matrices that come from the identity I after one Gaussian step

$$I \xrightarrow{k\rho_i} M_i(k) \qquad I \xrightarrow{\rho_i \leftrightarrow \rho_j} P_{i,j} \qquad I \xrightarrow{k\rho_i + \rho_j} C_{i,j}(k)$$

for $i \neq j$, $k \neq 0$. So if we understand the effect of a linear map described by a partial-identity matrix and the effect of the linear maps described by the elementary matrices then we will in some sense understand the effect of any linear map. (To understand them we mean to give a description of their geometric effect; the pictures below stick to transformations of $\mathbb{R}^2$ for ease of drawing but the principles extend for maps from any $\mathbb{R}^n$ to any $\mathbb{R}^m$.)

Maps preserve lines through the origin

```
# plot_action.sage
# Show the action of a 2x2 matrix on the top half of a unit circle

DOT_SIZE = .02

def color_circle_list(a, b, c, d, colors):
    """Return list of graph instances for the action of a 2x2 matrix on
    half of the unit circle.  That circle is broken into chunks each
    colored a different color.
      a, b, c, d  reals  entries of the matrix
      colors  list of rgb tuples; len of this list is how many chunks
    """
    r = []
    t = var('t')
    n = len(colors)
    for i in range(n):
      color = colors[i]
        x(t) = a*cos(t)+b*sin(t)
        y(t) = c*cos(t)+d*sin(t)
        g = parametric_plot((x(t), y(t)),
                            (t, pi*i/n, pi*(i+1)/n),
                            color = color)
      r.append(g)
        r.append(circle((x(pi*i/n), y(pi*i/n)), DOT_SIZE, color=color))
    r.append(circle((x(pi), y(pi)), 2*DOT_SIZE, color='black',
                    fill = 'true'))
    r.append(circle((x(pi), y(pi)), DOT_SIZE, color='white',
                    fill = 'true'))
    return r

def plot_circle_action(a, b, c, d, n = 12):
    """Show the action of the matrix with entries a, b, c, d on half
    of the unit circle, as the circle and the output curve, broken into
    a number of colors.
     a, b, c, d  reals  Entries are upper left, ur, ll, lr.
     n = 12  positive integer  Number of colors.
    """
    colors = rainbow(n)
    G = Graphics()  # holds graph parts until they are to be shown
    for f_part in color_circle_list(1,0,0,1,colors):
        G += f_part
    for g_part in color_circle_list(a,b,c,d,colors):
        G += g_part
    return plot(G)

THICKNESS = 1.75
ZORDER = 5
def color_square_list(a, b, c, d, colors):
    """Return list of graph instances for the action of a 2x2 matrix
    on a unit square.  That square is broken into sides, each colored a
    different color.
```

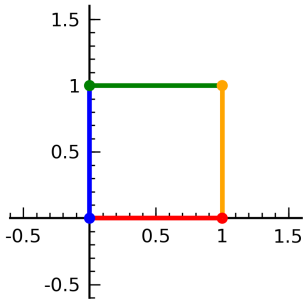
```
      a, b, c, d  reals  entries of the matrix
      colors  list of rgb tuples; len of this list is at least four
    """
    r = []
    t = var('t')
    # Four sides, ccw around square from origin
    r.append(parametric_plot((a*t, b*t), (t, 0, 1),
                             color = colors[0], zorder=ZORDER, thickness=THICKNESS)
    r.append(parametric_plot((a+c*t, b+d*t), (t, 0, 1),
                             color = colors[1], zorder=ZORDER, thickness=THICKNESS)
    r.append(parametric_plot((a*(1-t)+c, b*(1-t)+d), (t, 0, 1),
                              color = colors[2], zorder=ZORDER, thickness=THICKNESS
    r.append(parametric_plot((c*(1-t), d*(1-t)), (t, 0, 1),
                             color = colors[3], zorder=ZORDER, thickness=THICKNESS)
    # Dots make a cleaner join between edges
    r.append(circle((a, b), DOT_SIZE,
                    color = colors[0], zorder = 2*ZORDER, thickness = THICKNESS*1.2
    r.append(circle((a+c, b+d), DOT_SIZE,
                    color = colors[1], zorder = 2*ZORDER+1, thickness = THICKNESS*1
    r.append(circle((c, d), DOT_SIZE,
                    color = colors[2], zorder = ZORDER+1, thickness = THICKNESS*1.2
    r.append(circle((0, 0), DOT_SIZE,
                    color = colors[3], zorder = ZORDER+1, thickness = THICKNESS*1.2
    return r

def plot_square_action(a, b, c, d, show_unit_square = False):
    """Show the action of the matrix with entries a, b, c, d on half
    of the unit circle, as the circle and the output curve, broken into
    colors.
     a, b, c, d  reals  Entries are upper left, ur, ll, lr.
    """
    colors = ['red', 'orange', 'green', 'blue']
    G = Graphics()        # holds graph parts until they are to be shown
    if show_unit_square:
        for f_part in color_square_list(1,0,0,1,colors):
            G += f_part
    for g_part in color_square_list(a,b,c,d,colors):
        G += g_part
    p = plot(G)
    return p

plot.options['figsize'] = 2.5
plot.options['axes_pad'] = 0.05
plot.options['fontsize'] = 7
plot.options['dpi'] = 500
plot.options['aspect_ratio'] = 1
# plot.options['axes_range'] = (-4,4,-4,4)

# p = plot_square_action(1,1,0,1)
# p.set_axes_range(-4,4,-4,4)
# figure = p.matplotlib()
```

```
# print repr(figure.axes)
# show(figure, aspect_ratio=1)
# p.save("sageoutput/plot_action1.png")
```



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